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 MESSAGE: Enclosed please find an Amendment and Amendment Transmittal letter.

FROM: Barry S. Newberger, Esq. PHONE NO: (512) 370-2808

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IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

In re Application: Jan Stallaert et al.

Serial No.: 09/067,640

Filed: April 27, 1998

Art Unit: 2164

Examiner: Geoffrey Akers

For: APPARATUS FOR TRADING OF BUNDLED ASSETS INCLUDING  
BUNDLE SUBSTITUTION AND METHOD THEREFOR

**AMENDMENT TRANSMITTAL LETTER**

Assistant Commissioner for Patents  
Washington, D. C. 20231

Sir:


Applicants transmit herewith an Amendment for the above-identified application.

The fee has been calculated as shown below:

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**CERTIFICATION UNDER 37 C.F.R. § 1.8**

I hereby certify that this correspondence (along with any item referred to as being enclosed herewith) is being deposited with the United States Postal Service with sufficient postage as first class mail in an envelope addressed to the Assistant Commissioner for Patents, Washington, D.C. 20231, on April 27, 2001.

  
Signature

Serena Beller  
(Printed name of person certifying)

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	CLAIMS REMAINING AFTER AMENDMENT		HIGHEST NUMBER PREVIOUSLY PAID FOR	PRESENT EXTRA	SMALL ENTITY RATE	ADDITIONAL FEE
Total Claims:	47	-	40	0	x \$9 =	\$ - 0 -
Independent Claims:	4	-	4	0	x \$40 =	\$ - 0 -
TOTAL ADDITIONAL FEE FOR THIS AMENDMENT =						\$ - 0 -

☒ No additional fee is required.

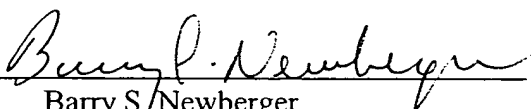
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If the fee has been calculated incorrectly, the Assistant Commissioner is hereby authorized to charge any fee necessary for additional claims to Deposit Account No. 23-2426 (18608-P001C1) In the name of Winstead Sechrest & Minick P.C. **A duplicate copy of this transmittal letter is enclosed.**

Respectfully submitted,

WINSTEAD SECHREST & MINICK P.C.

Attorney for Applicants

By:   
Barry S. Newberger  
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## IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

In re Application of: : Before the Examiner:  
Jan Stallaert et al. : Geoffrey Akers

Serial No.: 09/067,640 : Group Art Unit: 2164

Filed: April 27, 1998

Title: APPARATUS FOR TRADING OF BUNDLED ASSETS INCLUDING  
BUNDLE SUBSTITUTION AND METHOD THEREFOR

AMENDMENT

Assistant Commissioner for Patents  
Washington, D. C. 20231

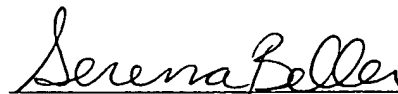
Dear Sir:

Per a teleconference on April 11, 2001 between Applicants' attorney and the Examiner please amend the above referenced Application as indicated hereinbelow. (A clean copy of the amended claims are also attached herewith as an Appendix.) The amendments filed herewith are not narrowing amendments made for the purpose of patentability but are made to expedite the prosecution of the Application. Any claim cancellations necessitated by the following amendments are made without disclaimer or prejudice.

---

CERTIFICATION UNDER 37 C.F.R. § 1.8

I hereby certify that this correspondence (along with any item referred to as being enclosed herewith) is being faxed to Examiner Geoffrey Akers at (703) 308-9051 (or if busy, alternate (703) 308-9052) to Assistant Commissioner for Patents, Washington, D.C. 20231, on April 27, 2001.

  
Signature

Serena Beller  
(Printed name of person certifying)

IN THE CLAIMS

(1) Please cancel claim 1.

(2) Please rewrite claim 2 as follows:

2. (Amended) [The method of claim 1] In data processing system, a method of asset trading comprising the steps of:

entering a plurality of bundled trades, each of said plurality of bundled trades comprising:

a plurality of assets to be traded;

a bundle size value;

a set of proportions of each asset of plurality of assets to be traded in units of said bundle size value; and

one or more portfolio constraints, each of said one or more portfolio constraints including:

a set of portfolio weights; and

a portfolio limit, and wherein each said portfolio constraint is associated with a set of bundled trades and a market participant corresponding two set of bundled trades; and

matching trades among said plurality of bundled trades, wherein said step of matching trades further comprises the step of [allocating an amount of each bundle] selecting a set of bundles to be traded among said plurality of bundles, bundles selected to be traded forming a set of selected bundles.

(3) Please rewrite claim 3 as follows:

3. (Amended) The method of claim 2 wherein in said of matching trades to be traded further comprises the steps of:

selecting a set of numerical values, wherein in said set of numerical values has the same number of members as a number of said [plurality of entered bundled trades] set of selected bundles, said set of numerical values forming a set of allocation values; and

multiplying each proportion of asset to be traded by one of each numerical value of said set of numerical values, said step of multiplying being performed for each bundled trade, thereby forming a set of weighted proportions of assets to be traded, said set having a number of weighted proportions equal to a number of said assets to be traded.

(4) Please cancel claim 27.

(5) Please rewrite claim 14 as follows:

14. (Amended) The method of claim [1] 2 wherein in said step of entering bundled trades includes entering bundled trades using distributed processing over a network.

(6) Please rewrite claim 15 as follows:

15. (Amended) The method of claim [1] 2 wherein in the step of matching bundled trades further comprises the step of reporting match trades using distributed processing over a network.

(7) Please rewrite claim 16 as follows:

16. (Amended) The method of claim [1] 2 wherein the step of entering bundled trades includes executing an asynchronous thread for entering bundled trades.

(8) Please rewrite claim 17 as follows:

17. (Amended) The method of claim [1] 2 wherein in the step of matching bundled trades includes executing an asynchronous thread for matching bundled trades.

(9) Please rewrite claim 28 as follows:

28. (Amended) The data processing system of claim [27] 34 wherein said circuitry for entering bundled trades include circuitry for entering trades using distributed processing over a network.

(10) Please rewrite claim 29 as follows:

29. (Amended) The data processing system of claim [27] 34 wherein said circuitry for matching bundled trades further comprises circuitry for reporting matched trade data using distributed processing over a network.

(11) Please rewrite claim 30 as follows:

30. (Amended) The data processing system of claim [27] 34 wherein said circuitry for entering bundled trades include circuitry executing an asynchronous thread for entering bundled trades.

(12) Please write claim 31 as follows:

31. (Amended) The data processing system of claim [27] 34 wherein said circuitry for matching bundled trades includes circuitry executing an asynchronous thread for matching bundled trades.

(13) Please rewrite claim 32 as follows:

32. (Amended) The data processing system of claim [27] 34 wherein said circuitry for matching trades further comprises circuitry for allocating an amount of each bundle to be traded among said plurality of bundles.

(14) Please rewrite claim 33 as follows:

33. (Amended) The data processing system of claim [27] 34 wherein each bundled trade includes a bundle size value.

(15) Please rewrite claim 34 as follows:

34. (Amended) [The data processing system of claim 27] A data processing system for trading asset bundles comprising:

circuitry for entering a plurality of bundled trades, each of said plurality of bundled trades comprising:

a plurality of assets to be traded;

a bundle size value;

a set of proportions of each asset of plurality of assets to be traded in units of said bundle size value; and

one or more portfolio constraints, each of said one or more portfolio constraints including:

a set of portfolio weights; and

a portfolio limit, and wherein each said portfolio constraint is associated with a set of bundled trades and a market participant corresponding to set said of bundled trades; and

circuitry for matching bundled trades among said plurality of bundled trades, wherein in each bundled trade includes a set of proportions of each asset of said plurality of assets to be traded in units of said bundle size value and wherein said circuitry for matching trades includes circuitry for selecting a set of bundles to be traded among said plurality of bundled trades, bundles selected to be traded forming a set of selected bundles.

(16) Please rewrite claim 35 as follows:

35. (Amended) The data processing system of claim 34 wherein in said circuitry for matching trades further comprises:

circuitry for selecting a set of numerical values, wherein in said set of numerical values has the same members as a number of said [plurality of entered bundled trades] set of selected bundles, said set of numerical values forming a set of allocation values; and



circuitry for multiplying each proportion of asset to be traded by one of each numerical value of said set numerical values, said set of multiplying being performed for each bundled trade, thereby forming a set of weighted proportions of assets to be traded, said set having a number of weighted proportions equal to a number of said assets to be traded.

(17) Please cancel claim 37.

(18) Please rewrite claim 38 as follows:

38. (Amended) [The program product operable for storage in a computer readable median of claim 37] A program product operable for storage in a computer readable medium, said program product for bundling trading of assets comprising:

programing for entering a plurality of bundled trades, each of said plurality of bundled trades comprising:

a plurality of assets to be traded;

a bundle size value;

a set of proportions of each asset of plurality of assets to be traded in units of said bundle size value; and

one or more portfolio constraints, each of said one or more portfolio constraints including:

a set of portfolio weights; and

a portfolio limit, and wherein each said portfolio constraint is associated with a set of bundled trades and a market participant corresponding to set said of bundled trades; and

programing for matching bundled trades among said plurality of bundled trades, wherein in each bundled trade includes a set of proportions of each asset of said plurality of assets to be traded in units of said bundle size value and wherein said programming for matching trades includes programing for selecting a set of bundles to be traded among said plurality of bundled trades, bundles selected to be traded forming a set of selected bundles.

(19) Please rewrite claim 39 as follows:

39. (Amended) The program product operable for storage in a computer readable medium of claim 38 wherein said programming for matching trades further comprises:

programming for selecting a set of numerical values, wherein in said set of numerical values has the same members as a number of said [plurality of entered bundled trades] set of selected bundles, said set of numerical values forming a set of allocation values;

programming for multiplying each proportion of asset to be traded by one of each numerical value of said set numerical values, said set of multiplying being performed for each bundled trade, thereby forming a set of weighted proportions of assets to be traded, said set having a number of weighted proportions equal to a number of said assets to be traded.

(20) Please cancel claim 41.

(21) Please rewrite claim 42 as follows:

42. (Amended) [The method of claim 41] A method of asset trading comprising the steps of:

entering a plurality of bundled trades, each of said plurality of bundled trades comprising:

a plurality of assets to be traded;

a bundle size value;

a set of proportions of each asset of plurality of assets to be traded in units of said bundle size value; and

one or more portfolio constraints, each of said one or more portfolio constraints including:

a set of portfolio weights; and

a portfolio limit, and wherein each said portfolio constraint is associated with a set of bundled trades and a market participant corresponding two set of bundled trades; and

matching trades among said plurality of bundled trades wherein said step of matching trades further comprises the steps of:

selecting a set of numerical values, wherein said set of numerical values has the same number of members as a number of said plurality of entered bundled trades, said set of numerical values forming a set of allocation values; and

multiplying each proportion of asset of to be traded by one of each numerical value of said set of numerical values, said step of multiplying being performed for each bundled trade, thereby forming a set of weighted proportions of assets to be traded, said set having a number weighted proportions equal to a number of said assets to be traded.

Respectfully submitted,

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**APPENDIX**

1           2.       In data processing system, a method of asset trading comprising the steps of:  
2                   entering a plurality of bundled trades, each of said plurality of bundled trades  
3       comprising:  
4                   a plurality of assets to be traded;  
5                   a bundle size value;  
6                   a set of proportions of each asset of plurality of assets to be traded in units of  
7                   said bundle size value; and  
8                   one or more portfolio constraints, each of said one or more portfolio  
9                   constraints including:  
10                   a set of portfolio weights; and  
11                   a portfolio limit, and wherein each said portfolio constraint is  
12                   associated with a set of bundled trades and a market participant  
13                   corresponding two set of bundled trades; and  
14           matching trades among said plurality of bundled trades, wherein said step of  
15       matching trades further comprises the step of [allocating an amount of each bundle] selecting  
16       a set of bundles to be traded among said plurality of bundles, bundles selected to be traded  
17       forming a set of selected bundles.

1           3.       The method of claim 2 wherein in said of matching trades to be traded further  
2       comprises the steps of:  
3                   selecting a set of numerical values, wherein in said set of numerical values has the  
4                   same number of members as a number of said [plurality of entered bundled trades] set of  
5                   selected bundles, said set of numerical values forming a set of allocation values; and  
6                   multiplying each proportion of asset to be traded by one of each numerical value of  
7                   said set of numerical values, said step of multiplying being performed for each bundled trade,  
8                   thereby forming a set of weighted proportions of assets to be traded, said set having a number  
9                   of weighted proportions equal to a number of said assets to be traded.

1 14. The method of claim 2 wherein in said step of entering bundled trades includes  
2 entering bundled trades using distributed processing over a network.

1 15. The method of claim 2 wherein in the step of matching bundled trades further  
2 comprises the step of reporting match trades using distributed processing over a network.

1 16. The method of claim 2 wherein the step of entering bundled trades includes executing  
2 an asynchronous thread for entering bundled trades.

1 17. The method of claim 2 wherein in the step of matching bundled trades includes  
2 executing an asynchronous thread for matching bundled trades.

1 28. The data processing system of claim 34 wherein said circuitry for entering bundled  
2 trades include circuitry for entering trades using distributed processing over a network.

1 29. The data processing system of claim 34 wherein said circuitry for matching bundled  
2 trades further comprises circuitry for reporting matched trade data using distributed  
3 processing over a network.

1 30. The data processing system of claim 34 wherein said circuitry for entering bundled  
2 trades include circuitry executing an asynchronous thread for entering bundled trades.

1 31. The data processing system of claim 34 wherein said circuitry for matching bundled  
2 trades includes circuitry executing an asynchronous thread for matching bundled trades.

1 32. The data processing system of claim 34 wherein said circuitry for matching trades  
2 further comprises circuitry for allocating an amount of each bundle to be traded among said  
3 plurality of bundles.

1 33. The data processing system of claim 34 wherein each bundled trade includes a bundle  
2 size value.

1 34. A data processing system for trading asset bundles comprising:  
2 circuitry for entering a plurality of bundled trades, each of said plurality of bundled  
3 trades comprising:

4 a plurality of assets to be traded;

5 a bundle size value;

6 a set of proportions of each asset of plurality of assets to be traded in units of  
7 said bundle size value; and

8 one or more portfolio constraints, each of said one or more portfolio  
9 constraints including:

10 a set of portfolio weights; and

11 a portfolio limit, and wherein each said portfolio constraint is  
12 associated with a set of bundled trades and a market participant  
13 corresponding to set said of bundled trades; and

14 circuitry for matching bundled trades among said plurality of bundled trades, wherein  
15 in each bundled trade includes a set of proportions of each asset of said plurality of assets to  
16 be traded in units of said bundle size value and wherein said circuitry for matching trades  
17 includes circuitry for selecting a set of bundles to be traded among said plurality of bundled  
18 trades, bundles selected to be traded forming a set of selected bundles.

1 35. The data processing system of claim 34 wherein in said circuitry for matching trades  
2 further comprises:

3 circuitry for selecting a set of numerical values, wherein in said set of numerical  
4 values has the same members as a number of said [plurality of entered bundled trades] set  
5 of selected bundles, said set of numerical values forming a set of allocation values; and

6 circuitry for multiplying each proportion of asset to be traded by one of each  
7 numerical value of said set numerical values, said set of multiplying being performed for

8 each bundled trade, thereby forming a set of weighted proportions of assets to be traded, said  
9 set having a number of weighted proportions equal to a number of said assets to be traded.

1 38. A program product operable for storage in a computer readable medium, said  
2 program product for bundling trading of assets comprising:

3 programming for entering a plurality of bundled trades, each of said plurality of  
4 bundled trades comprising:

5 a plurality of assets to be traded;

6 a bundle size value;

7 a set of proportions of each asset of plurality of assets to be traded in units of  
8 said bundle size value; and

9 one or more portfolio constraints, each of said one or more portfolio  
10 constraints including:

11 a set of portfolio weights; and

12 a portfolio limit, and wherein each said portfolio constraint is  
13 associated with a set of bundled trades and a market participant  
14 corresponding to set said of bundled trades; and

15 programming for matching bundled trades among said plurality of bundled trades,  
16 wherein in each bundled trade includes a set of proportions of each asset of said plurality of  
17 assets to be traded in units of said bundle size value and wherein said programming for  
18 matching trades includes programming for selecting a set of bundles to be traded among said  
19 plurality of bundled trades, bundles selected to be traded forming a set of selected bundles.

1 39. The program product operable for storage in a computer readable medium of claim  
2 38 wherein said programming for matching trades further comprises:

3 programming for selecting a set of numerical values, wherein in said set of numerical  
4 values has the same members as a number of said [plurality of entered bundled trades] set  
5 of selected bundles, said set of numerical values forming a set of allocation values;

6 programming for multiplying each proportion of asset to be traded by one of each  
7 numerical value of said set numerical values, said set of multiplying being performed for  
8 each bundled trade, thereby forming a set of weighted proportions of assets to be traded, said  
9 set having a number of weighted proportions equal to a number of said assets to be traded.

1 42. A method of asset trading comprising the steps of:

2 entering a plurality of bundled trades, each of said plurality of bundled trades  
3 comprising:

4 a plurality of assets to be traded;

5 a bundle size value;

6 a set of proportions of each asset of plurality of assets to be traded in units of  
7 said bundle size value; and

8 one or more portfolio constraints, each of said one or more portfolio  
9 constraints including:

10 a set of portfolio weights; and

11 a portfolio limit, and wherein each said portfolio constraint is  
12 associated with a set of bundled trades and a market participant  
13 corresponding two set of bundled trades; and

14 matching trades among said plurality of bundled trades wherein said step of matching  
15 trades further comprises the steps of:

16 selecting a set of numerical values, wherein said set of numerical values has the same  
17 number of members as a number of said plurality of entered bundled trades, said set of  
18 numerical values forming a set of allocation values; and

19 multiplying each proportion of asset of to be traded by one of each numerical  
20 value of said set of numerical values, said step of multiplying being performed for each  
21 bundled trade, thereby forming a set of weighted proportions of assets to be traded, said set  
22 having a number weighted proportions equal to a number of said assets to be traded.